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Against Its Body—but Open Like A Fan To Expose
Shimmering, Diaphanous Membranes. Its Narrow Head,
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Irreversible Investment And More Generally Capital Adjustment Costs Are The Main Impediments To Such Consumption Insurance As They Limit A $-r_m^m$ s A Apr 5th, 2024

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Tail Risk Premia And Return Predictability

Tim Bollerslev, Viktor Todorov Z, And Lai Xu X First Version: May 9, 2014 This Version: February 18, 2015
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